Probability And Stochastic Modeling

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Stochastic Modelling and Control
Stochastic Modeling
Stochastic Modeling and Mathematical Statistics
A Course in Stochastic Processes
Probability Metrics and the Stability of Stochastic Models

Stochastic Simulation: Algorithms and Analysis
Students Solutions Manual for Concepts in Probability and Stochastic Modeling
Stochastic Models in Operations Research

SNYDER PRATT

Stochastic Models Courier Corporation
The Book Presents A Systematic Exposition Of The Basic Theory And Applications Of Stochastic Models.Emphasising The Modelling Rather Than Mathematical Aspects Of Stochastic Processes, The Book Bridges The Gap Between The Theory And Applications Of These Processes.The Basic Building Blocks Of Model Construction Are Explained In A Step By Step Manner, Starting From The Simplest Model Of Random Walk And Proceeding Gradually To More Complicated Models. Several Examples Are Given Throughout The Text To Illustrate Important Analytical Properties As Well As To Provide Applications.The Book Also Includes A Detailed Chapter On Inference For Stochastic Processes. This Chapter Highlights Some Of The Recent Developments In The Subject And Explains Them Through Illustrative Examples.An Important Feature Of The Book Is The Complements And Problems Section At The End Of Each Chapter Which Presents (I) Additional Properties Of

The Model, (Ii) Extensions Of The Model, And (Iii) Applications Of The Model To Different Areas.With All These Features, This Is An Invaluable Text For Post-Graduate Students Of Statistics, Mathematics And Operation Research.

An Introduction to Stochastic Modeling Springer Science & Business Media

Both an introduction and a basic reference text on non-Gaussian stable models, for graduate students and practitioners. Assuming only a first-year graduate course in probability, it includes material which has only recently appeared in journals and unpublished materials. Each chapter begins with a brief overview and concludes with a range of exercises at varying levels of difficulty. Proofs are spelled out in detail. The volume includes a discussion of self-similar processes, ARMA, and fractional ARIMA time series with stable innovations. Annotation copyright by Book News, Inc., Portland, OR

Stochastic Models in Reliability Springer Science & Business Media

An Introduction to Stochastic Modeling, Revised Edition provides information pertinent to the standard concepts and methods of stochastic modeling. This book presents the rich diversity of applications of stochastic processes in the sciences. Organized into nine chapters, this book begins with an overview of diverse types of stochastic models, which predicts a set of possible outcomes weighed by their

likelihoods or probabilities. This text then provides exercises in the applications of simple stochastic analysis to appropriate problems. Other chapters consider the study of general functions of independent, identically distributed, nonnegative random variables representing the successive intervals between renewals. This book discusses as well the numerous examples of Markov branching processes that arise naturally in various scientific disciplines. The final chapter deals with queueing models, which aid the design process by predicting system performance. This book is a valuable resource for students of engineering and management science. Engineers will also find this book useful.

Stochastic Modeling of Scientific Data Academic Press

Probability and Mathematical Statistics: A Series of Monographs and Textbooks: Stochastic Calculus and Stochastic Models focuses on the properties, functions, and applications of stochastic integrals. The publication first ponders on stochastic integrals, existence of stochastic integrals, and continuity, chain rule, and substitution. Discussions focus on differentiation of a composite function, continuity of sample functions, existence and vanishing of stochastic integrals, canonical form, elementary properties of integrals, and the Itô-belated integral. The book then examines stochastic differential equations, including existence of solutions of stochastic

differential equations, linear differential equations and their adjoints, approximation lemma, and the Cauchy-Maruyama approximation. The manuscript takes a look at equations in canonical form, as well as justification of the canonical extension in stochastic modeling; rate of convergence of approximations to solutions; comparison of ordinary and stochastic differential equations; and invariance under change of coordinates. The publication is a dependable reference for mathematicians and researchers interested in stochastic integrals.

Stable Non-Gaussian Random Processes CRC Press

This volume presents the latest advances and trends in stochastic models and related statistical procedures. Selected peer-reviewed contributions focus on statistical inference, quality control, change-point analysis and detection, empirical processes, time series analysis, survival analysis and reliability, statistics for stochastic processes, big data in technology and the sciences, statistical genetics, experiment design, and stochastic models in engineering. Stochastic models and related statistical procedures play an important part in furthering our understanding of the challenging problems currently arising in areas of application such as the natural sciences, information technology, engineering, image analysis, genetics, energy

and finance, to name but a few. This collection arises from the 12th Workshop on Stochastic Models, Statistics and Their Applications, Wroclaw, Poland.

Probability and Stochastic Modeling Springer

Stochastic Modeling of Scientific Data combines stochastic modeling and statistical inference in a variety of standard and less common models, such as point processes, Markov random fields and hidden Markov models in a clear, thoughtful and succinct manner. The distinguishing feature of this work is that, in addition to probability theory, it contains statistical aspects of model fitting and a variety of data sets that are either analyzed in the text or used as exercises. Markov chain Monte Carlo methods are introduced for evaluating likelihoods in complicated models and the forward backward algorithm for analyzing hidden Markov models is presented. The strength of this text lies in the use of informal language that makes the topic more accessible to non-mathematicians. The combinations of hard science topics with stochastic processes and their statistical inference puts it in a new category of probability textbooks. The numerous examples and exercises are drawn from astronomy, geology, genetics, hydrology, neurophysiology and physics.

Elements of Stochastic Modelling Newnes

Newly revised by the author, this undergraduate-level text

introduces the mathematical theory of probability and stochastic processes. Using both computer simulations and mathematical models of random events, it comprises numerous applications to the physical and biological sciences, engineering, and computer science. Subjects include sample spaces, probabilities distributions and expectations of random variables, conditional expectations, Markov chains, and the Poisson process. Additional topics encompass continuous-time stochastic processes, birth and death processes, steady-state probabilities, general queuing systems, and renewal processes. Each section features worked examples, and exercises appear at the end of each chapter, with numerical solutions at the back of the book. Suggestions for further reading in stochastic processes, simulation, and various applications also appear at the end.

Probability, Stochastic Processes, and Queueing Theory John Wiley and Sons

In various scientific and industrial fields, stochastic simulations are taking on a new importance. This is due to the increasing power of computers and practitioners' aim to simulate more and more complex systems, and thus use random parameters as well as random noises to model the parametric uncertainties and the lack of knowledge on the physics of these systems. The error analysis of

these computations is a highly complex mathematical undertaking. Approaching these issues, the authors present stochastic numerical methods and prove accurate convergence rate estimates in terms of their numerical parameters (number of simulations, time discretization steps). As a result, the book is a self-contained and rigorous study of the numerical methods within a theoretical framework. After briefly reviewing the basics, the authors first introduce fundamental notions in stochastic calculus and continuous-time martingale theory, then develop the analysis of pure-jump Markov processes, Poisson processes, and stochastic differential equations. In particular, they review the essential properties of Itô integrals and prove fundamental results on the probabilistic analysis of parabolic partial differential equations. These results in turn provide the basis for developing stochastic numerical methods, both from an algorithmic and theoretical point of view. The book combines advanced mathematical tools, theoretical analysis of stochastic numerical methods, and practical issues at a high level, so as to provide optimal results on the accuracy of Monte Carlo simulations of stochastic processes. It is intended for master and Ph.D. students in the field of stochastic processes and their numerical applications, as well as for physicists, biologists, economists and other professionals working with

stochastic simulations, who will benefit from the ability to reliably estimate and control the accuracy of their simulations.
Stochastic Models for Time Series Courier Corporation
Biological processes are evolutionary in nature and often evolve in a noisy environment or in the presence of uncertainty. Such evolving phenomena are necessarily modeled mathematically by stochastic differential/difference equations (SDE), which have been recognized as essential for a true understanding of many biological phenomena. Yet, there is a dearth of teaching material in this area for interested students and researchers, notwithstanding the addition of some recent texts on stochastic modelling in the life sciences. The reason may well be the demanding mathematical pre-requisites needed to 'solve' SDE.A principal goal of this volume is to provide a working knowledge of SDE based on the premise that familiarity with the basic elements of a stochastic calculus for random processes is unavoidable. Through some SDE models of familiar biological phenomena, we show how stochastic methods developed for other areas of science and engineering are also useful in the life sciences. In the process, the volume introduces to biologists a collection of analytical and computational methods for research and applications in this emerging area of life

science. The additions broaden the available tools for SDE models for biologists that have been limited by and large to stochastic simulations. Introduction to Stochastic Models World Scientific This book presents essential tools for modelling non-linear time series. The first part of the book describes the main standard tools of probability and statistics that directly apply to the time series context to obtain a wide range of modelling possibilities. Functional estimation and bootstrap are discussed, and stationarity is reviewed. The second part describes a number of tools from Gaussian chaos and proposes a tour of linear time series models. It goes on to address nonlinearity from polynomial or chaotic models for which explicit expansions are available, then turns to Markov and non-Markov linear models and discusses Bernoulli shifts time series models. Finally, the volume focuses on the limit theory, starting with the ergodic theorem, which is seen as the first step for statistics of time series. It defines the distributional range to obtain generic tools for limit theory under long or short-range dependences (LRD/SRD) and explains examples of LRD behaviours. More general techniques (central limit theorems) are described under SRD; mixing and weak dependence are also reviewed. In closing, it describes moment techniques together with their relations to cumulant sums as well as an application to kernel type

estimation.The appendix reviews basic probability theory facts and discusses useful laws stemming from the Gaussian laws as well as the basic principles of probability, and is completed by R-scripts used for the figures. Richly illustrated with examples and simulations, the book is recommended for advanced master courses for mathematicians just entering the field of time series, and statisticians who want more mathematical insights into the background of non-linear time series.

Stochastic Modelling and Control Springer Science & Business Media

The markets for electricity, gas and temperature have distinctive features, which provide the focus for countless studies. For instance, electricity and gas prices may soar several magnitudes above their normal levels within a short time due to imbalances in supply and demand, yielding what is known as spikes in the spot prices. The markets are also largely influenced by seasons, since power demand for heating and cooling varies over the year. The incompleteness of the markets, due to nonstorability of electricity and temperature as well as limited storage capacity of gas, makes spot-forward hedging impossible. Moreover, futures contracts are typically settled over a time period rather than at a fixed date. All these aspects of the markets create new challenges when analyzing price dynamics of spot, futures

and other derivatives.This book provides a concise and rigorous treatment on the stochastic modeling of energy markets. Ornstein?Uhlenbeck processes are described as the basic modeling tool for spot price dynamics, where innovations are driven by time-inhomogeneous jump processes. Temperature futures are studied based on a continuous higher-order autoregressive model for the temperature dynamics. The theory presented here pays special attention to the seasonality of volatility and the Samuelson effect. Empirical studies using data from electricity, temperature and gas markets are given to link theory to practice.

Introduction to Modeling and Analysis of Stochastic Systems Springer Science & Business Media

Markov processes are processes that have limited memory. In particular, their dependence on the past is only through the previous state. They are used to model the behavior of many systems including communications systems, transportation networks, image segmentation and analysis, biological systems and DNA sequence analysis, random atomic motion and diffusion in physics, social mobility, population studies, epidemiology, animal and insect migration, queueing systems, resource management, dams, financial engineering, actuarial science, and decision systems. Covering a wide range of areas of application of

Markov processes, this second edition is revised to highlight the most important aspects as well as the most recent trends and applications of Markov processes. The author spent over 16 years in the industry before returning to academia, and he has applied many of the principles covered in this book in multiple research projects. Therefore, this is an applications-oriented book that also includes enough theory to provide a solid ground in the subject for the reader.

Presents both the theory and applications of the different aspects of Markov processes
Includes numerous solved examples as well as detailed diagrams that make it easier to understand the principle being presented
Discusses different applications of hidden Markov models, such as DNA sequence analysis and speech analysis.

Stochastic Modeling and Analysis Springer Science & Business Media

This book provides a self-contained review of all the relevant topics in probability theory. A software package called MAXIM, which runs on MATLAB, is made available for downloading. Vidyadhar G. Kulkarni is Professor of Operations Research at the University of North Carolina at Chapel Hill.

Uncertainty Quantification and Stochastic Modeling with Matlab McGraw-Hill Companies

This book aims to provide a unified treatment of input/output modelling and of control for discrete-time dynamical systems

subject to random disturbances. The results presented are of wide applica bility in control engineering, operations research, econometric modelling and many other areas. There are two distinct approaches to mathematical modelling of physical systems: a direct analysis of the physical mechanisms that comprise the process, or a 'black box' approach based on analysis of input/output data. The second approach is adopted here, although of course the properties ofthe models we study, which within the limits of linearity are very general, are also relevant to the behaviour of systems represented by such models, however they are arrived at. The type of system we are interested in is a discrete-time or sampled-data system where the relation between input and output is (at least approximately) linear and where additive random dis turbances are also present, so that the behaviour of the system must be investigated by statistical methods. After a preliminary chapter summarizing elements of probability and linear system theory, we introduce in Chapter 2 some general linear stochastic models, both in input/output and state-space form. Chapter 3 concerns filtering theory: estimation of the state of a dynamical system from noisy observations. As well as being an important topic in its own right, filtering theory provides the link, via the so-called innovations representation, between input/output models (as

identified by data analysis) and state-space models, as required for much contemporary control theory.

Concepts in Probability and Stochastic Modeling Springer

A First Course in Probability with an Emphasis on Stochastic Modeling Probability and Stochastic Modeling not only covers all the topics found in a traditional introductory probability course, but also emphasizes stochastic modeling, including Markov chains, birth-death processes, and reliability models. Unlike most undergraduate-level probability texts, the book also focuses on increasingly important areas, such as martingales, classification of dependency structures, and risk evaluation. Numerous examples, exercises, and models using real-world data demonstrate the practical possibilities and restrictions of different approaches and help students grasp general concepts and theoretical results. The text is suitable for majors in mathematics and statistics as well as majors in computer science, economics, finance, and physics. The author offers two explicit options to teaching the material, which is reflected in "routes" designated by special "roadside" markers. The first route contains basic, self-contained material for a one-semester course. The second provides a more complete exposition for a two-semester course or self-study.

Stochastic Integration

and Differential Equations World Scientific Publishing Company Incorporated
Sampling-based computational methods have become a fundamental part of the numerical toolset of practitioners and researchers across an enormous number of different applied domains and academic disciplines. This book provides a broad treatment of such sampling-based methods, as well as accompanying mathematical analysis of the convergence properties of the methods discussed. The reach of the ideas is illustrated by discussing a wide range of applications and the models that have found wide usage. The first half of the book focuses on general methods; the second half discusses model-specific algorithms. Exercises and illustrations are included.
Markov Processes for Stochastic Modeling John Wiley & Sons
Coherent introduction to techniques also offers a guide to the mathematical, numerical, and simulation tools of systems analysis. Includes formulation of models, analysis, and interpretation of results. 1995 edition.
Concepts in Probability and Stochastic Modeling Springer Science & Business Media
This textbook has been developed from the lecture notes for a one-semester course on stochastic modelling. It reviews the basics of probability theory and then covers the following topics: Markov chains, Markov decision

processes, jump Markov processes, elements of queueing theory, basic renewal theory, elements of time series and simulation. Rigorous proofs are often replaced with sketches of arguments — with indications as to why a particular result holds, and also how it is connected with other results — and illustrated by examples. Wherever possible, the book includes references to more specialised texts containing both proofs and more advanced material related to the topics covered. Introduction to Stochastic Models in Operations Research Academic Press This book provides a comprehensive up-to-date presentation of some of the classical areas of reliability, based on a more advanced probabilistic framework using the modern theory of stochastic processes. This framework allows analysts to formulate general failure models, establish formulae for computing various performance measures, as well as determine how to identify optimal replacement policies in complex situations. In this second edition of the book, two major topics have been added to the original version: copula models which are used to study the effect of structural dependencies on the system reliability; and maintenance optimization which highlights delay time models under safety constraints. Terje Aven is Professor of Reliability and Risk Analysis at University of Stavanger,

Norway. Uwe Jensen is working as a Professor at the Institute of Applied Mathematics and Statistics of the University of Hohenheim in Stuttgart, Germany. Review of first edition: "This is an excellent book on mathematical, statistical and stochastic models in reliability. The authors have done an excellent job of unifying some of the stochastic models in reliability. The book is a good reference book but may not be suitable as a textbook for students in professional fields such as engineering. This book may be used for graduate level seminar courses for students who have had at least the first course in stochastic processes and some knowledge of reliability mathematics. It should be a good reference book for researchers in reliability mathematics." -- Mathematical Reviews (2000)

Markov Processes for Stochastic Modeling

Academic Press

This volume of a 2-volume set explores the central facts and ideas of stochastic processes, illustrating their use in models based on applied and theoretical investigations. Explores stochastic processes, operating characteristics of stochastic systems, and stochastic optimization. Comprehensive in its scope, this graduate-level text emphasizes the practical importance, intellectual stimulation, and mathematical elegance of stochastic models.